

SYSTEMS AND METHODS FOR MULTI-OBJECTIVE
PORTFOLIO OPTIMIZATION

ABSTRACT OF THE DISCLOSURE

The systems and methods of the invention are directed to portfolio optimization and related techniques. For example, the invention provides a method for multi-objective portfolio optimization for use in investment decisions based on competing objectives and a plurality of constraints constituting a portfolio problem, the method comprising: generating an initial population of solutions of portfolio allocations; performing a first multi-objective process, based on the initial population and the competing objectives, to generate a first interim efficient frontier; performing a second multi-objective process, based on the initial population and the competing objectives, to generate a second interim efficient frontier; and fusing the first interim efficient frontier with the second interim efficient frontier to create an augmented efficient frontier for use in investment decisioning.